

# **EXHIBIT 12**

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795ZL8	6/14/2007	41739	3/13/2007 3/14/2007 3/15/2007	\$ 300,000,000	\$ 296,235,125	43075	6/14/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,764,875	Redeemed
		41758									
		41759									
		41760									
		41761									
912795ZM6	6/21/2007	41762	3/15/2007	\$ 300,000,000	\$ 296,035,083	43171	6/21/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,964,917	Redeemed
		41781									
		41782									
		41783									
		41784									
912795ZU8	8/9/2007	41785	5/9/2007	\$ 300,000,000	\$ 296,373,667	43844	8/9/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,626,333	Redeemed
		41786									
		42596									
		42597									
		42598									
912795ZZ7	9/13/2007	42599	6/14/2007	\$ 300,000,000	\$ 296,572,333	44295	9/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,427,667	Redeemed
		42600									
		42601									
		43082									
		43083									
912795A27	9/20/2007	43084	6/21/2007	\$ 300,000,000	\$ 296,534,417	44371	9/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,465,583	Redeemed
		43085									
		43086									
		43087									
		43188									
912795A68	10/18/2007	43189	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,872,625	44740	10/18/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,127,375	Redeemed
		43190									
		43191									
		43192									
		43193									
912795A76	10/25/2007	43624	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,597,302	44825	10/25/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,402,698	Redeemed
		43625									
		43626									
		43853									
		43854									
912795A92	11/8/2007	43855	8/15/2007	\$ 200,000,000	\$ 197,908,056	45008	11/8/2007	\$ 200,000,000	\$ 200,000,000	\$ 2,091,944	Redeemed
		43621									
		43622									
		43623									
		43856									
912795B26	11/15/2007	43857	8/16/2007	\$ 300,000,000	\$ 296,724,000	45071	11/15/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,276,000	Redeemed
		43858									
		43934									
		43935									
		43936									
912795B59	12/6/2007	43937	9/20/2007	\$ 300,000,000	\$ 297,542,417	45346	12/6/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,457,583	Redeemed
		43956									
		43957									
		43958									
		43959									
912795B67	12/13/2007	43960	9/13/2007	\$ 300,000,000	\$ 297,027,333	45450	12/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,972,667	Redeemed
		43961									
		44389									
		44390									
		44391									
912795B75	12/20/2007	44392	8/7/2007	\$ 300,000,000	\$ 294,763,125	45574	12/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 5,236,875	Redeemed
		44393									
		44394									
		44316									
		44317									

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795C33	1/17/2008	44756	10/18/2007	\$ 300,000,000	\$ 296,943,917	46063	1/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,056,083	Redeemed
		44757									
		44758									
		44759									
		44760									
912795C41	1/24/2008	44761	10/25/2007	\$ 300,000,000	\$ 297,050,083	46172	1/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,949,917	Redeemed
		44842									
		44843									
		44844									
		44845									
912795C58	1/31/2008	44846	11/1/2007	\$ 300,000,000	\$ 297,103,167	46263	1/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,896,833	Redeemed
		44847									
		44936									
		44937									
		44938									
912795C66	2/7/2008	44939	11/8/2007	\$ 200,000,000	\$ 198,159,778	46440	2/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,840,222	Redeemed
		44940									
		44941									
		45022									
		45023									
912795C90	2/28/2008	45024	12/6/2007	\$ 300,000,000	\$ 297,921,000	46691	2/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,079,000	Redeemed
		45025									
		45368									
		45369									
		45370									
912795D32	3/13/2008	45371	11/15/2007	\$ 300,000,000	\$ 296,725,021	46899	3/13/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,274,979	Redeemed
		45372									
		45373									
		45087									
		45088									
912795D40	3/20/2008	45089	12/11/2007	\$ 300,000,000	\$ 297,608,333	47003	3/20/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,391,667	Redeemed
		45090									
		45091									
		45092									
		45422									
912795D57	3/27/2008	45423	12/12/2007	\$ 200,000,000	\$ 198,345,222	47091	3/27/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,654,778	Redeemed
		45424									
		45425									
		45426									
		45427									
912795D65	4/3/2008	45445	12/13/2007	\$ 300,000,000	\$ 297,312,000	47262	4/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
		45446									
		45447									
		45448									
		45464									
912795D73	4/10/2008	45465	12/20/2007	\$ 300,000,000	\$ 297,312,000	47369	4/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
		45466									
		45467									
		45468									
		45469									
912795D81	4/17/2008	45594	1/17/2008	\$ 300,000,000	\$ 297,679,500	47483	4/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,320,500	Redeemed
		45595									
		45596									
		45597									
		45598									
912795D99	4/24/2008	45599	1/24/2008	\$ 300,000,000	\$ 298,506,083	47579	4/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,493,917	Redeemed
		46091									
		46092									
		46093									
		46094									
912795E23	5/1/2008	46095	1/31/2008	\$ 300,000,000	\$ 298,316,500	47666	5/1/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,683,500	Redeemed
		46096									
		46191									
		46192									
		46193									
		46194									
		46195									
		46196									
		46342									
		46343									
		46344									
		46345									
		46346									
		46347									
		46347									

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795E31	5/8/2008	46455 46456 46457 46458	2/7/2008	\$ 200,000,000	\$ 198,958,556	47773	5/8/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,041,444	Redeemed
912795E64	5/29/2008	46704 46705 46706 46707 46708 46709	2/28/2008	\$ 300,000,000	\$ 298,498,500	48026	5/29/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,501,500	Redeemed
912795E80	6/12/2008	46911 46912 46913 46914 46915 46916	3/13/2008	\$ 300,000,000	\$ 298,915,583	48260	6/12/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,084,417	Redeemed
912795E98	6/19/2008	47021 47022 47023 47024 47025 47026	3/20/2008	\$ 300,000,000	\$ 299,393,333	48362	6/19/2008	\$ 300,000,000	\$ 300,000,000	\$ 606,667	Redeemed
912795F22	6/26/2008	47106 47107 47108 47109	3/27/2008	\$ 200,000,000	\$ 199,357,944	48465	6/26/2008	\$ 200,000,000	\$ 200,000,000	\$ 642,056	Redeemed
912795F30	7/3/2008	47285 47286 47287 47288 47289 47290	4/3/2008	\$ 300,000,000	\$ 298,976,250	48586	7/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,023,750	Redeemed
912795F48	7/10/2008	47389 47390 47391 47392 47393 47394	4/10/2008	\$ 300,000,000	\$ 299,021,750	48680	7/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 978,250	Redeemed
912795F55	7/17/2008	47508 47509 47510 47511 47512 47513	4/17/2008	\$ 300,000,000	\$ 299,207,542	48783	7/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 792,458	Redeemed
912795F63	7/24/2008	47593 47594 47595 47596 47597 47598	4/24/2008	\$ 300,000,000	\$ 299,105,167	48886	7/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 894,833	Redeemed
912795F71	7/31/2008	47688 47689 47690 47691 47692 47693	5/1/2008	\$ 300,000,000	\$ 298,953,500	48976	7/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,046,500	Redeemed
912795F89	8/7/2008	47787 47788 47789 47790	5/8/2008	\$ 200,000,000	\$ 199,198,694	49091	8/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 801,306	Redeemed
912795G39	8/28/2008	48046 48047 48048 48049 48050 48051	5/29/2008	\$ 300,000,000	\$ 298,589,500	49353	8/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,410,500	Redeemed

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795G54	9/11/2008	47822	5/12/2008 6/12/2008	\$ 600,000,000	\$ 596,997,125	49592	9/11/2008	\$ 600,000,000	\$ 600,000,000	\$ 3,002,875	Redeemed
		47823									
		47824									
		47825									
		47826									
		47827									
		48282									
		48283									
		48284									
		48285									
912795G62	9/18/2008	48286	5/12/2008 6/19/2008	\$ 500,000,000	\$ 497,410,417	49706	9/18/2008	\$ 500,000,000	\$ 500,000,000	\$ 2,589,583	Redeemed
		48287									
		47828									
		47829									
		47830									
		47831									
		48377									
		48378									
		48379									
		48380									
912795G70	9/25/2008	48381	6/26/2008	\$ 200,000,000	\$ 199,107,694	49816	9/25/2008	\$ 200,000,000	\$ 200,000,000	\$ 892,306	Redeemed
		48382									
		48480									
		48481									
		48482									
912795G88	10/2/2008	48483	7/3/2008	\$ 300,000,000	\$ 298,638,792	49940	10/2/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,361,208	Redeemed
		48605									
		48606									
		48607									
		48608									
912795G96	10/9/2008	48609	7/10/2008	\$ 300,000,000	\$ 298,635,000	49965	10/3/2008	\$ 300,000,000	\$ 299,995,000	\$ 1,360,000	Sold
		48610									
		48699									
		48700									
		48701									
		48702									
912795H20	10/16/2008	48703	7/17/2008	\$ 300,000,000	\$ 298,987,625	49966	10/14/2008	\$ 300,000,000	\$ 299,992,000	\$ 1,004,375	Sold
		48704									
		48800									
		48801									
		48802									
		48803									
912795H38	10/23/2008	48804	7/24/2008	\$ 300,000,000	\$ 298,900,417	50097	10/16/2008	\$ 300,000,000	\$ 299,994,167	\$ 1,093,750	Sold
		48805									
		48907									
		48908									
		48909									
		48910									
912795H46	10/30/2008	48911	7/31/2008	\$ 300,000,000	\$ 298,748,750	50098	10/22/2008	\$ 300,000,000	\$ 299,972,000	\$ 1,223,250	Sold
		48912									
		49002									
		49003									
		49004									
		49005									
912795H53	11/6/2008	49006	8/7/2008 9/18/2008	\$ 300,000,000	\$ 298,743,694	50099	10/29/2008	\$ 300,000,000	\$ 299,983,333	\$ 1,239,639	Sold
		49007									
		49114									
		49115									
		49116									
		49117									
912795H95	12/4/2008	N/A <sup>[2]</sup>	8/28/2008	\$ 300,000,000	\$ 298,685,167	50100	10/29/2008	\$ 300,000,000	\$ 299,895,000	\$ 1,209,833	Sold
		49369									
		49370									
		49371									
		49372									
		49373									
912795J28	12/11/2008	49374	9/11/2008	\$ 300,000,000	\$ 298,763,917	50101	10/29/2008 11/4/2008	\$ 300,000,000	\$ 299,879,056	\$ 1,115,139	Sold
		49610									
		49611									
		49612									
		49613									
		49614									
		49615				50102					
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						50460					
						50461					

## Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) <sup>[1]</sup>	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) <sup>[1]</sup>	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795J36	12/18/2008	50364 50365	10/29/2008	\$ 100,000,000	\$ 99,950,000	50462 50463	11/4/2008	\$ 100,000,000	\$ 99,953,556	\$ 3,556	Sold
912795J69	1/8/2009	48827 48828 48829 48830 48863	7/18/2008 7/22/2008	\$ 250,000,000	\$ 247,892,708	50345 50346 50347 50466 50467	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,758,500	\$ 1,865,792	Sold
912795J77	1/15/2009	48849 48850 48851 48864 48865	7/21/2008 7/22/2008	\$ 250,000,000	\$ 247,743,000	50348 50349 50350 50468 50469	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,720,250	\$ 1,977,250	Sold
912795J85	1/22/2009	50366 50367	10/29/2008	\$ 100,000,000	\$ 99,853,611	50470 50471	11/4/2008	\$ 100,000,000	\$ 99,894,667	\$ 41,056	Sold
912795J93	1/29/2009	50368 50369	10/29/2008	\$ 100,000,000	\$ 99,813,444	50472 50473	11/4/2008	\$ 100,000,000	\$ 99,885,333	\$ 71,889	Sold
912795K26	2/5/2009	49616 49617 49618 49619 49620 49621	9/11/2008	\$ 300,000,000	\$ 297,960,375	50418 50419 50420 50421 50517 50518	11/3/2008 11/5/2008	\$ 300,000,000	\$ 299,595,556	\$ 1,635,181	Sold
912795K34	2/12/2009	49833 49834 49835 49836	9/25/2008	\$ 200,000,000	\$ 198,958,667	50474 50475 50519 50520	11/4/2008 11/5/2008	\$ 200,000,000	\$ 199,690,333	\$ 731,667	Sold
912795K42	2/19/2009	49725 49726 49727 49728 49729 49730 49731 49771 49772 49773	9/18/2008 9/22/2008	\$ 500,000,000	\$ 497,604,444	50422 50423 50424 50425 50426 50427 50476 50477 50558 50559	11/3/2008 11/4/2008 11/10/2008	\$ 500,000,000	\$ 499,193,722	\$ 1,589,278	Sold
912795K59	2/26/2009	50370 50371	10/29/2008	\$ 100,000,000	\$ 99,766,667	50560 50561	11/10/2008	\$ 100,000,000	\$ 99,883,000	\$ 116,333	Sold
912795K67	3/5/2009	49752 49753	9/19/2008	\$ 100,000,000	\$ 99,768,056	50574 50575	11/12/2008	\$ 100,000,000	\$ 99,934,083	\$ 166,028	Sold
912795K75	3/12/2009	49852 49853 49854 49855	9/26/2008	\$ 200,000,000	\$ 198,656,000	50478 50479 50576 50577	11/4/2008 11/12/2008	\$ 200,000,000	\$ 199,657,111	\$ 1,001,111	Sold
912795K83	3/19/2009	49992 50014 50062 50063 50131 50132	10/3/2008 10/6/2008 10/8/2008 10/14/2008	\$ 300,000,000	\$ 298,320,000	50480 50481 50482 50483 50578 50579	11/4/2008 11/12/2008	\$ 300,000,000	\$ 299,353,278	\$ 1,033,278	Sold
				<b>\$ 16,700,000,000</b>	<b>\$ 16,586,249,976</b>	<b>Total</b>		<b>\$ 16,700,000,000</b>	<b>\$ 16,696,229,944</b>	<b>\$ 109,979,969</b>	

<sup>[1]</sup> See **Exhibit 4** for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC G 13414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

<sup>[2]</sup> The JPMC G 13414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC G 13414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.